AAPL/NVDA: The Breakout After the Base

Trade Execution Proposal & Regime Diagnostic

SIGNAL DATE: Jul 2 2026
LIVE RATIO: 1.584
DATA HORIZON: Jan 1999 – Jul 2026 (6,905 Sessions)

THE LIVE ANOMALY

+3.1% (Session 2)

- **Live** signal is rising immediately.
- **AI-era base rate** dictates immediate failure (0% hit rate at session 5).
- **Tension:** Is this regime change, or an expensive head-fake?

TRADE SUBMISSION SUMMARY

Execution Thesis

Primary Weighting:

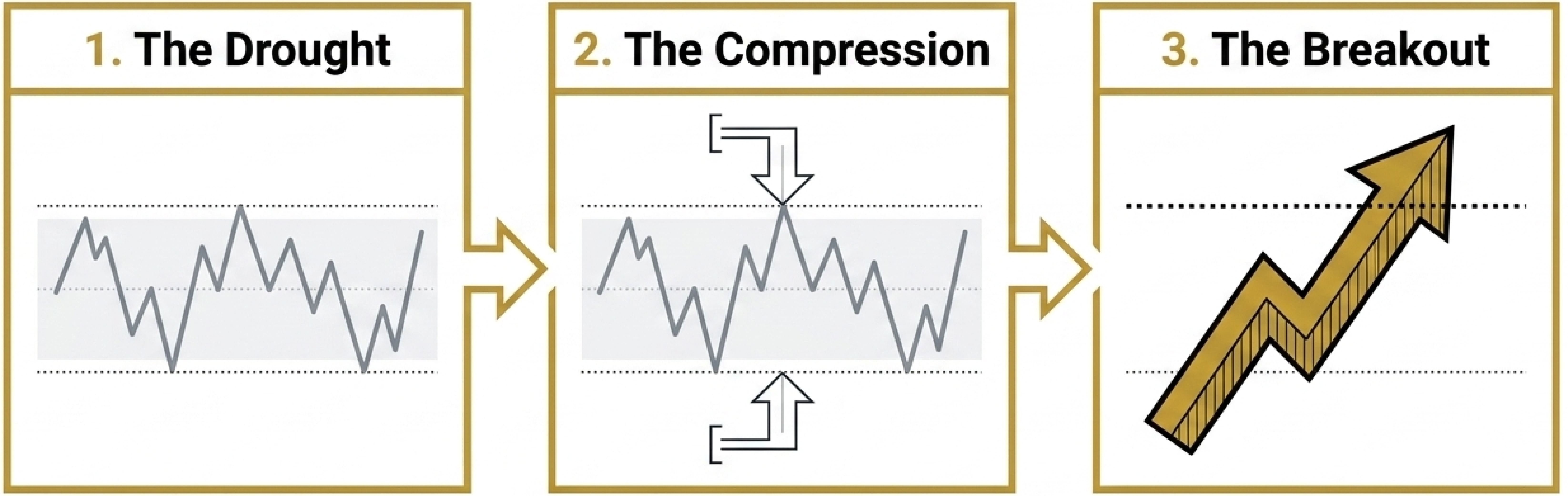
2023+ **AI-Era Reality.**

Stance:

Trade the momentum but leash it to the AI-era base rate.

Pivot:

Session 5 will say more than we can.

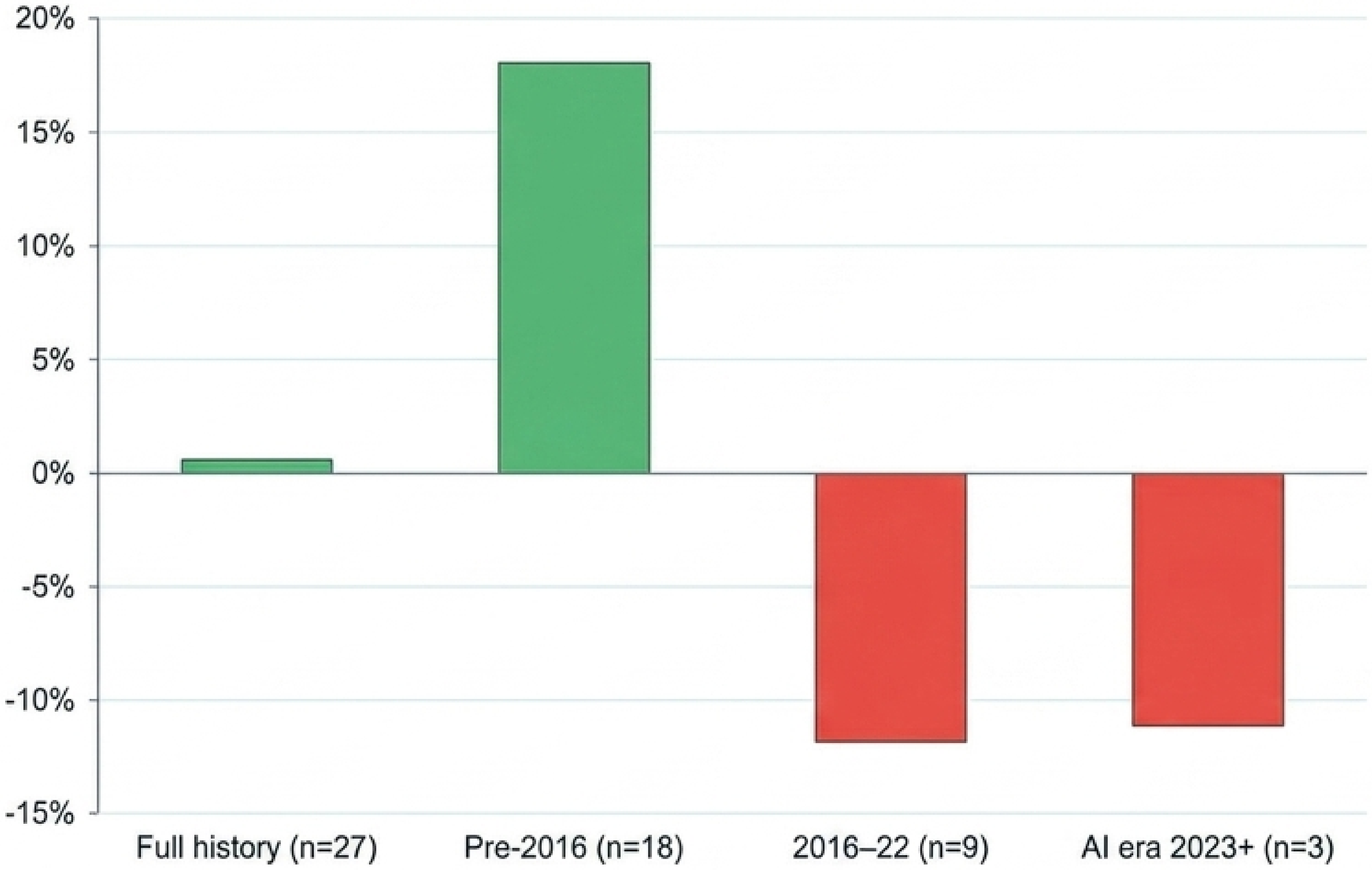


No 90-session high in the prior 60 sessions.

60-session range width ≤ 1.25× historical median.

Ratio closes at a new 90-session high.

27 years. 6,905 sessions. Only 28 occurrences.

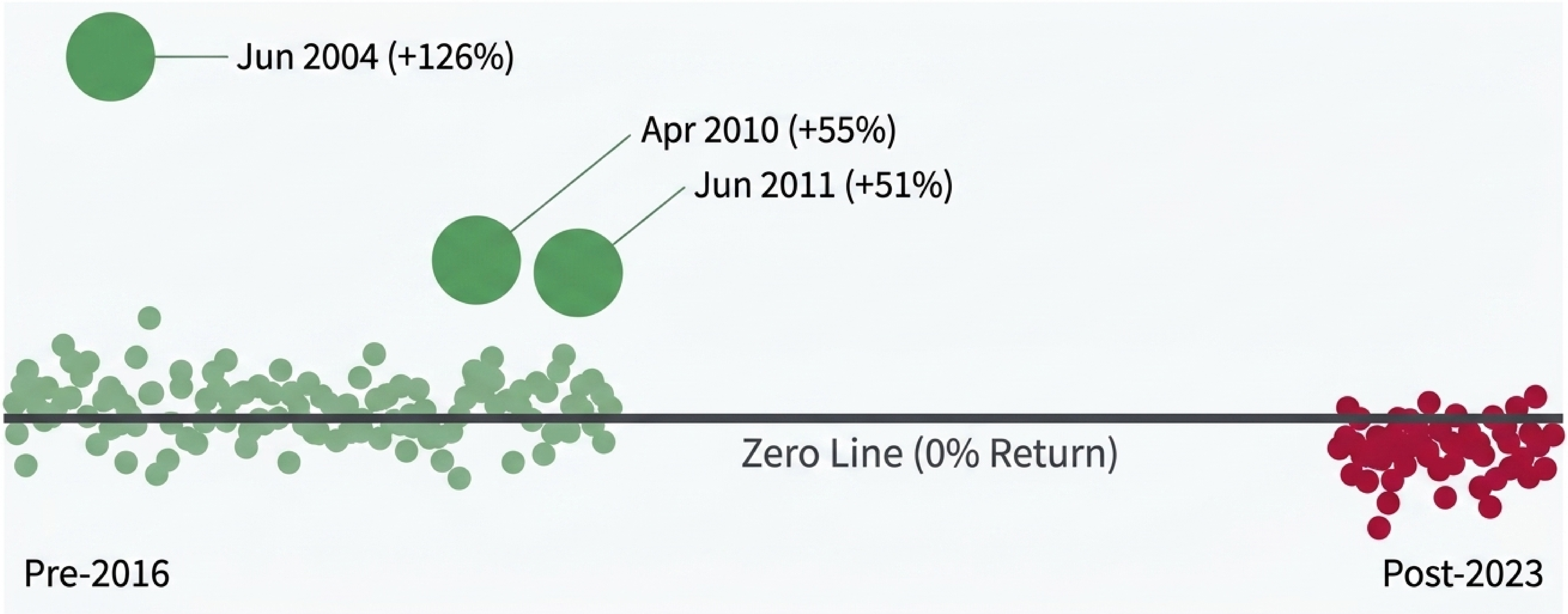


The Regime Disagreement Matrix

Pre-2016 N=18	Mean: +18.0% Context: Fat right tail.
2016-2022 N=9	Mean: Negative Context: Breakdown of the setup.
AI Era 2023+ N=3	Mean: -11.2% Context: Three-for-three failures.

"One base rate from everything we have. One from the environment we are actually in. They do not agree."

NotebookLM



The Illusion

Full history mean is +7.9%, but the median is just +0.2%.

The Reality

The signal mean is a power-law artifact carried entirely by three pre-2012 monsters.

THE OPERATING ENVIRONMENT: 2023+ AI ERA

N = 3

(Sep '24, Jan '25, Oct '25)

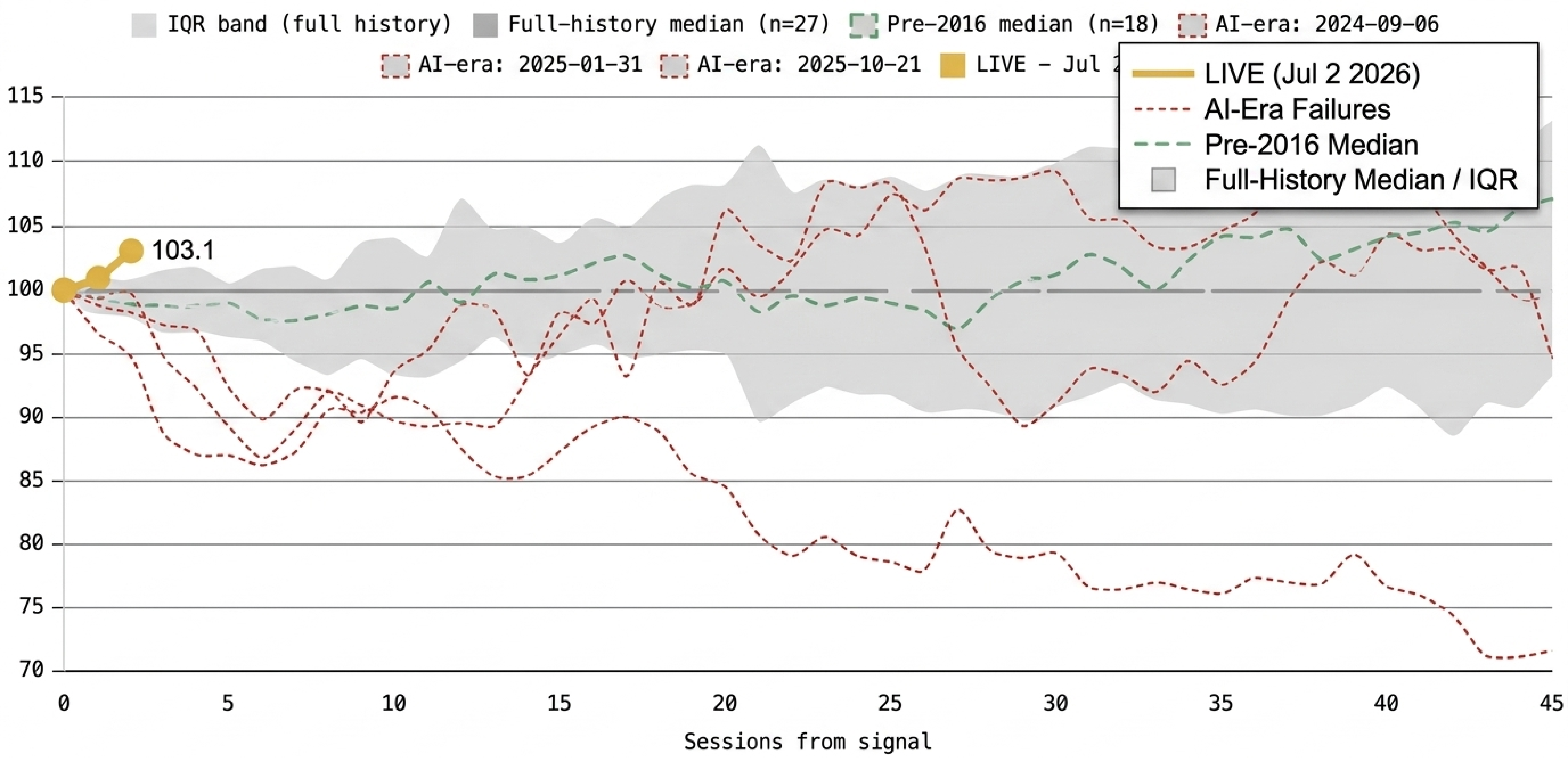
-11.2%

Mean at 45 sessions

0%

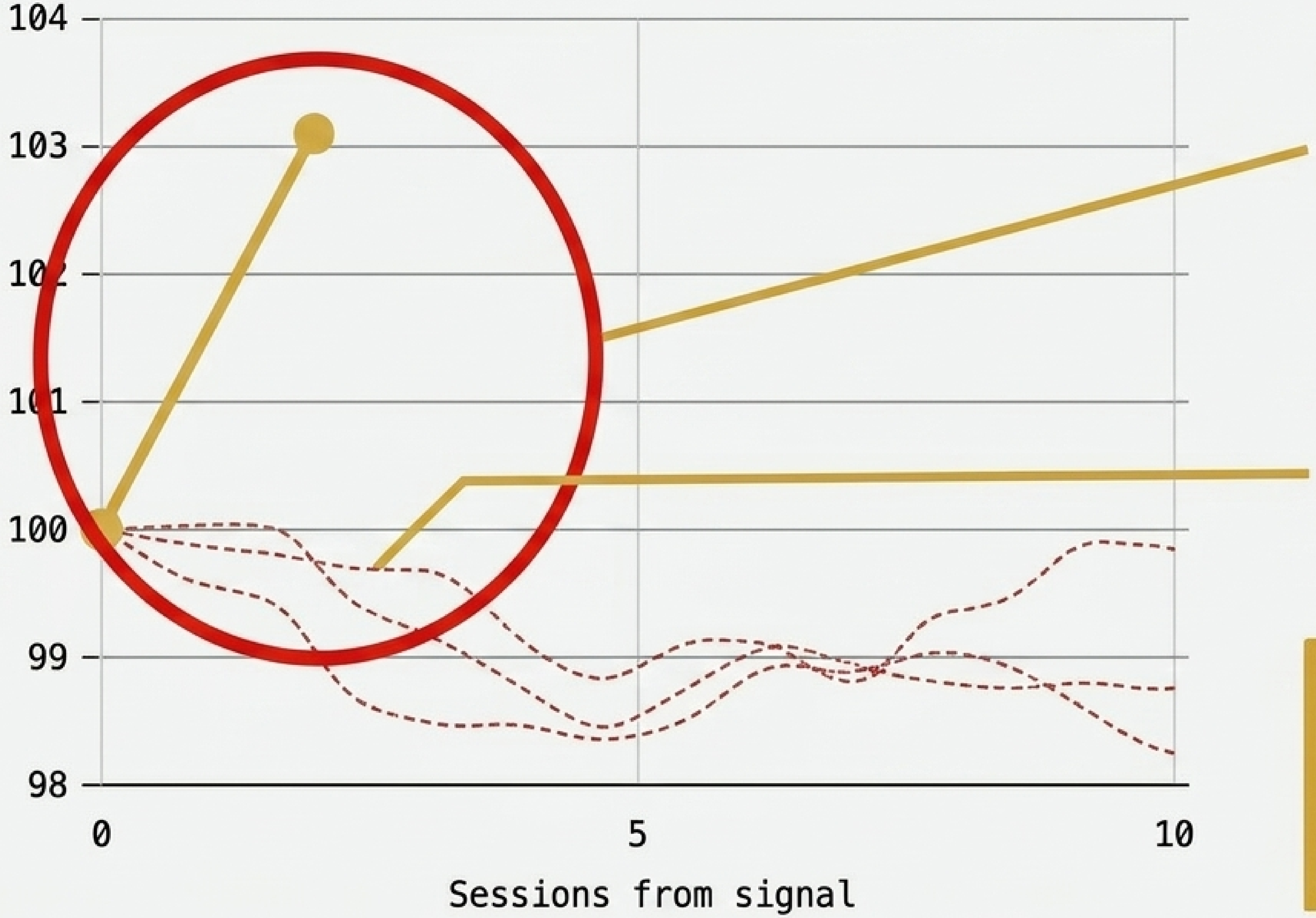
Hit rate at sessions 5 and 10

Every breakout in this era has been a countertrend rally into NVDA's structural bid that died within two weeks. Every event was underwater by session 5. This is the world this trade actually lives in.



The Live +3.1% start is ahead of every cohort's median path. Historically, even the winners gave back 1-3% in the first two weeks

THE OPERATING ENVIRONMENT: 2023+ AI ERA - INITIAL DIVERGENCE



AI-Era Behavior: All three post-2023 events were completely underwater by session 5.

Live Behavior: Two sessions in, the live signal is going up immediately, defying gravity.

The Pivot: Session 5 will say more than we can.

RISK & CAVEAT DIAGNOSTIC

1

Sample Size Limitations

28 total events over 27 years is thin. n=3 for the AI-era is an anecdote with a standard deviation. Conclusions must be sized accordingly

2

The COVID Anomaly

The Jan 2020 event (-27.3%) is contaminated by macroeconomic shock, though removing it does not change the material historical profile.

3

Filter Judgment

The compression filter involves judgment. Robustness run: a plain 90-day-high with no filter yields a nearly identical +7.5% mean.

4

Epistemological Status

Nothing here is a forecast; it is a base rate with a regime question attached.

THE BASE RATE

2023+ Regime. Expect immediate failure. NVDA structural bid dominates.

THE LIVE SIGNAL

Sudden immediate strength. Defying the 2023+ gravity.

THE PRIMARY WEIGHTING STRATEGY

We assume the 2023+ environment is correct until proven otherwise. Therefore, we do not size for a +126% pre-2016 power-law winner. We trade the live momentum but utilize the precise failure geometry of the 2023+ cohort (Session (Session 5) as our hard abort mechanism.

AAPL/NVDA LIVE EXECUTION PARAMETERS

[POSITION:]	LONG AAPL / SHORT NVDA (Ratio Spread)
[ENTRY:]	Live at 1.584 (Jul 2 2026).
[SIZING:]	Reduced. Sized for a threadbare n=3 primary base rate, not historical averages.
[TIME STOP (THE ULTIMATUM):	Session 5. If the ratio falls underwater by the close of Session 5, abort. Rationale: AI-era failures strictly followed this path.
[TRAILING RISK:]	Historically, even winners gave back 1-3% in the first two weeks. Allow for minor chop, but invalidate if it breaks below the signal day close.